

I claim:

1. A method for analyzing trade data for financial products comprising the following steps:
selecting at least one financial product from a plurality of financial products,
selecting a first time span, wherein said first time span includes a plurality of time units;
determining trade data for said first time span for said at least one financial product;
displaying said trade data according to said plurality of time units;
selecting at least one of said plurality of time units;
determining a second time span, wherein said second time span includes at least said
selected at least one time unit;
determining prices and volumes for said at least one financial product for said second
time span;
classifying said prices according to a plurality of price zones;
displaying said plurality of price zones and corresponding volumes for said plurality of
price zones.
2. The method of claim 1, wherein each one of said plurality of price zones is a discrete
price.
3. The method of claim 1, wherein said financial product is a future contract.
4. The method of claim 1, wherein said financial product is an option contract.
5. The method of claim 1, further comprising:
selecting at least one price zone from said plurality of price zones;
displaying a graph of prices versus time;
drawing a price line corresponding to said selected at least one price zone.
6. The method of claim 1, wherein displaying corresponding volumes said plurality of
price zones, further comprises:
determining and displaying for each one of said plurality of price zones a corresponding
volume over said second time span.
7. The method of claim 1, wherein determining said second time span, comprises the
steps:

selecting a count of time units, wherein said second time span includes said selected at least one of said plurality of time units and said count of time units occurring before said selected at least one of said plurality of time units.

8. The method of claim 1, wherein displaying said trade data further comprises: displaying for each one of said plurality of time units at least one volume corresponding to at least one of a plurality of trader groups.

9. The method of claim 1, wherein displaying said plurality of price zones further comprises: displaying for each one of said plurality of price zones at least one volume corresponding to at least one of a plurality of trader groups.

10. The method of claim 1, wherein displaying said trade data further comprises: determining and displaying for each one of said plurality of time units a composite implied volatility.

11. The method of claim 1, wherein displaying said plurality of price zones further comprises: determining and displaying for each one of said plurality of price zones a modified composite implied volatility.

12. The method of claim 1, wherein displaying said plurality of price zones further comprises: determining and displaying for a subset said plurality of price zones an in-the-money pain strike price, wherein said subset of said plurality of price zones correspond to prices which are in-the-money.

13. The method of claim 1, wherein displaying said plurality of price zones further comprises: determining and displaying for a subset said plurality of price zones an out-of-the-money pain strike price, wherein said subset of said plurality of price zones correspond to prices which are out-of-the-money.

14. The method of claim 1, wherein displaying said plurality of price zones further comprises:

determining and displaying for a subset of said plurality of price zones an in-the-money pain open interest, wherein said subset of said plurality of price zones correspond to prices have prices which are in-the-money.

15. The method of claim 1, wherein displaying said plurality of price zones further comprises:

determining and displaying for a subset of said plurality of price zones an out-of-the-money pain open interest, wherein said subset of said plurality of price zones correspond to prices have prices which are out-of-the-money.

16. A method for analyzing trade data for financial products comprising the following steps:

selecting at least one financial product from a plurality of financial products;

selecting a first time span;

selecting a time unit size;

dividing said first time span into a plurality of time units;

determining first trade data for said at least one financial product, wherein said first trade data comprises contract prices;

classifying said first trade data into said plurality of time units;

selecting a subspan of said first time span;

determining a second time span, wherein said second time span includes at least said selected subspan;

determining second trade data for said at least one financial product for said second time span, wherein said second trade data comprises contract prices;

classifying said second trade data according to a plurality of price zones;

selecting at least one price zone of said plurality of price zones;

identifying a subset of said first trade data having contract prices within said selected price zone.

17. A method for analyzing trade data for financial products comprising the following steps:

selecting at least one financial product from a plurality of financial products;

selecting a time span;

selecting a volume event trigger;

determining trade data comprising contract prices and volumes and trade times for said at least one financial product;
classifying said trade data according to a plurality of volume event groups, wherein each one of said plurality of volume event groups comprises trade data having an accumulated volume corresponding to said volume event trigger;
determining a low price, high price, open price, and close price for each volume event group.

18. The method of claim 17 further comprising the steps:

displaying a graph of said plurality of volume event groups by trade times.

19. A method for organizing trade data for financial product contracts into a data source, comprising the following steps:

processing data comprising volumes, prices, strike prices, option open interests, contract terms, and trade dates;

classifying said volumes according to said prices and said trade dates;

classifying said strike prices according to said contract terms and said trade dates;

classifying said option open interests according to said contract terms, said trade dates, and said strike prices.

20. The method of claim 19 wherein said step of processing data further comprises processing end of day prices and wherein said method further comprises classifying said end of day prices according to said contract terms and said trade dates.